

## Question 1

### Problem a

$$\begin{aligned}E[x] &= \sum_x xP(X = x) \\&= P(X = 1) + 2P(X = 2) + \dots \\&= (P(X = 1) + P(X = 2) + \dots) + (P(X = 2) + P(X = 3) + \dots) + \dots \\&= P(X \geq 1) + P(X \geq 2) + \dots \\&= \sum_{k=1}^{\infty} P(X \geq k)\end{aligned}$$

### Problem b

$$\begin{aligned}p &= \frac{1}{3} \\E[X] &= \sum_{k=1}^{\infty} P(X \geq k) \\P(X \geq k) &= 1 - P(X < k) = 1 - \sum_{i=0}^{k-1} P(X = i) = (1 - p)^{k-1} \\E[X] &= \sum_{k=1}^{\infty} P(X \geq k) = \sum_{k=1}^{\infty} (1 - p)^{k-1} \\&= \sum_{k=1}^{\infty} \left(1 - \frac{1}{3}\right)^{k-1} = \frac{1}{1 - (1 - \frac{1}{3})} = 3\end{aligned}$$

## Question 2

$$\begin{aligned}f(x) &= \frac{d}{dx}P(X \leq x) = \frac{1}{60} \\P &= P(X \in [5, 10]) + P(X \in [15, 20]) + P(X \in [25, 30]) \\&\quad + P(X \in [35, 40]) + P(X \in [45, 50]) + P(X \in [55, 60]) \\&= \int_5^{10} \frac{1}{60} dx + \int_{15}^{20} \frac{1}{60} dx + \int_{25}^{30} \frac{1}{60} dx \\&\quad + \int_{35}^{40} \frac{1}{60} dx + \int_{45}^{50} \frac{1}{60} dx + \int_{55}^{60} \frac{1}{60} dx \\&= \frac{1}{12} \times 6 \\&= \frac{1}{2}\end{aligned}$$